Curriculum Vitae

Nikolaus Hautsch

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Personal Data

Birth date and place: March 09, 1972 in Singen (Germany)
Married since June 1999, one son (born in August 2004), one daughter (born in April 2007)

Education

Abitur:	Gymnasium Radolfzell (Germany), 1991
Diploma:	Diplom-Volkswirt (Master of Economics), University of Konstanz, 1998
Ph.D.:	Dr. rer. pol. (Economics), summa cum laude, University of Konstanz, 2003

Professional Positions

since 2023:	Vice Rector for Infrastructure, University of Vienna
since 2013:	Professor of Finance and Statistics, Faculty of Business, Economics and Statistics, University of Vienna
2007-2013:	Professor of Econometrics, School of Business and Economics, Humboldt-Universität zu Berlin
2005-2007:	Associate Professor, Department of Economics, University of Copenhagen
2004-2005:	Assistant Professor, Department of Economics, University of Copenhagen
1998-2003:	Research associate at the Center of Finance and Econometrics, University of Konstanz
1998-2003:	Doctoral fellow and research assistant at the chair of econometrics, University of Konstanz

Visiting Positions

Sept. 2016:	ERID visiting fellow at Duke University, USA
Nov. 2014:	Visiting fellow at Institute of New Economic Thinking (INET), University of Cambridge
April 2010:	Visiting fellow at the University of Melbourne, Australia
Feb-April 2010:	Visiting professor at the University of Technology, Sydney, Australia
Sept.-Nov. 2005:	Visiting fellow at the University of Technology, Sydney, Australia
May 2004:	Visiting fellow at the Institute for Mathematical Sciences, National University of Singapore, Singapore
August 2002:	Visiting fellow at the Center of Operations Research and Econometrics, Université Catholique, Louvain-la-Neuve, Belgium
March-April 2002:	Visiting fellow at the University of Technology, Sydney, Australia

Other Professional Activities

since 2019:	Member of the Advisory Board of CCPA, Central Counterparty Austria, GmbH
since 2017:	Member of the Research Network "Data Science @ Uni Vienna"
since 2014:	Faculty member of the Vienna Graduate School of Finance
2010-2013:	Director of the "Berlin Doctoral Program in Economics and Management Science" (BDPEMS)
since 2009:	Member of the Econometric Council (Ökonometrischer Ausschuss) of the German Economic Association (Verein für Socialpolitik)
since 2007:	Research fellow at the Center for Financial Studies (CFS), Frankfurt
2007-2013:	Vice-Director of the Center of Applied Statistics and Economics (CASE), Humboldt-Universität zu Berlin
2007-2011:	Affiliated member of the "Quantitative Products Laboratory" (QPL), Berlin
2007-2009:	Associate fellow at the Department of Economics, University of Copenhagen
since 2006:	Member of the Danish Center for Accounting and Finance (D-CAF)
2004-2006:	Deputy Director, Finance Research Unit (FRU), Department of Economics, University of Copenhagen
since 2004:	Research fellow, Center of Finance and Econometrics, University of Konstanz
2004:	Affiliated faculty member of the Elite Graduate Program "Finance and Information Management", University of Augsburg, Technical University Munich

Research Areas

Financial and time series econometrics, econometric forecasting, econometric modelling of large-scale high-frequency data, modelling and predicting time-varying volatility and correlations, financial risk management, analysis of market microstructure and liquidity, analysis of systemic risk and economic networks, blockchain technology in finance, machine learning in finance and economics, statistics in sports

Research Grants

2022-2025:	Project "AIROW – Artificial Intelligence in Rowing" funded by the Bundesministerium für Kunst, Kultur, öffentlicher Dienst und Sport
2021-2025:	Project "Econometrics of Systemic Risk: Inference, Model Comparison and Network Dependencies", funded by Österreichische Nationalbank (Austrian National Bank)
2020-2023:	Project "Econometrics of Central Counterpart Risk Management", funded by FWF

2017-2019: Project “Order Book Foundations of Price Risks and Liquidity: An Integrated Equity and Derivatives Markets Perspective”, jointly with Ingmar Nolte and Stephen Taylor (University of Lancaster), funded by ESRC and FWF

2014-2028: Principal Investigator in the "Vienna Graduate School of Finance", University of Vienna, jointly with the Vienna University of Business and Economics and the Institute of Advanced Studies, funded by FWF

2014-2018: Project “Portfolio Risk and Asset Allocation: Utilizing High-Frequency Information in High Dimensions”, jointly with Georg Pflug and Walter Schachermayer, funded by the Vienna Science and Technology Fund (WWTF)

2013: Principal Investigator in the International Research and Training Group “High Dimensional Non-Stationary Time Series”, Humboldt-Universität zu Berlin, jointly with Xiamen University, Xiamen, funded by the Deutsche Forschungsgemeinschaft

2012-2013: Head of a project with the German-Franco-University (DFH) for student scholarships in the double degree program HU Berlin-ENSAE Paris/ENSAI Rennes

2012-2013: Project "Impact and Risks of High-Frequency Trading on Global Equity Markets", funded by the Thyssen Foundation

2009-2012: Project “Research Data Center” within the Collaborative Research Center 649, “Economic Risk”, Humboldt-Universität zu Berlin, funded by the Deutsche Forschungsgemeinschaft

2007-2013: Project “Econometric Modelling of Liquidity Risks, Transaction Risks, and Trading Costs” within the Collaborative Research Center 649, “Economic Risk”, Humboldt-Universität zu Berlin, funded by the Deutsche Forschungsgemeinschaft

2007-2010: Project in the Marie Curie Research and Training Network “Computational Optimization Methods in Statistics, Econometrics, and Finance”, funded by the European Community

2006: Workshop “High-Frequency Econometrics and the Analysis of Foreign Exchange Markets”, funded by the European Science Foundation, together with Prof. Mark Salmon, Warwick Business School

University Administration

2018-2020: Dean of the Faculty of Business, Economics and Statistics, University of Vienna

2016-2018: Vice-Dean of the Faculty of Business, Economics and Statistics, University of Vienna

2014: Member of the Nomination Committee for the Selection of Postdoctoral and Research Fellows at the Zukunftskolleg, University of Konstanz

2008-2013: Head of the Administration Council for the Master of Science in Statistics – a joint masters program of Humboldt-Universität zu Berlin, Freie Universität Berlin and Technische Universität Berlin

Honors and Awards

Elected Fellow of the Society for Financial Econometrics, since 2014
Teaching award, School of Business and Economics, Humboldt-Universität zu Berlin, 2012
Dornier dissertation research prize, 2004
Doctoral research prize of the University of Konstanz, 2001

Memberships

Econometric Society
American Finance Association

European Finance Association
German Economic Association
German Statistical Association
International Institute of Forecasters
Society for Financial Econometrics

Editorships

2015-2023: Associate Editor *Journal of Applied Econometrics*
since 2015: Associate Editor *Journal of Business & Economic Statistics*
since 2015: Associate Editor *International Journal of Forecasting*
since 2014: Associate Editor *Market Microstructure and Liquidity*
since 2012: Associate Editor of *Journal of Financial Econometrics*
2019-2022: Managing Editor *Quantitative Finance;* since 2022 Editorial Board
2012-2022: Editorial Board of *Econometrics*
2010-2016: Associate Editor of *Empirical Economics*
2015-2016: Guest Editor *Econometrics;* Special Issue *Financial High-Frequency Data*

Refereeing

Annals of Econometrics; Annals of Statistics; Applied Stochastic Models in Business and Industry; Computational Statistics and Data Analysis; Econometric Reviews; Econometrica; Econometrics Journal; Economic Modelling; Empirical Economics; European Journal of Political Economy; International Journal of Theoretical and Applied Finance; International Journal of Forecasting; Journal of the American Statistical Association; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Economics and Statistics; Journal of Econometrics; Journal of Economic Behaviour and Organization; Journal of Empirical Finance; Journal of Financial Econometrics; Journal of Finance; Journal of Financial Markets; Journal of Financial Markets, Institutions & Money; Journal of Futures Markets; Journal of International Finance and Money; Journal of Money, Credit and Banking; Journal of the Royal Statistical Society B; Kredit & Kapital; Management Science; Mathematics and Financial Economics; Oxford Bulletin of Economics and Statistics; Statistics; Quantitative Finance; Review of Finance; Southern Economic Journal; Studies in Nonlinear Dynamics & Econometrics

Other Activities

2000-2002:	Vice president of the Rowing Club "Undine" Radolfzell, Germany
1993-1995:	Member of the German national rowing team
1994:	5th in men's lightweight double scull, rowing world championships, Indianapolis, USA
1993:	U23 rowing world champion in men's lightweight quad, Ioannina Greece

Publications

Books and Monographs

"*Econometrics of Financial High-Frequency Data"*, Springer, Berlin, 2012.

"Applied Quantitative Finance" (with Wolfgang K. Härdle and Ludger Overbeck), 2nd ed., Springer, Berlin, 2008

"*Modelling Irregularly Spaced Financial Data – Theory and Practice of Dynamic Duration Models*", Lecture Notes in Economics and Mathematical Systems, Vol. 539, Springer, Berlin, 2004.

Handbook Articles and Book Chapters

"Limits to Arbitrage for Blockchain-Based Assets", in "*The Blockchain Scholars Book – Current Academic Insights Condensed for Busy Practitioners",* D. Liebau and S. Trimborn (eds.), Palgrave MacMillan, 2025.

"High-Frequency Trading: Costs and Benefits", in *Proceedings of the 44th Economics Conference, Österreichische Nationalbank*, 2017.

"Modeling Time-Varying Dependencies Between Positive-Valued High-Frequency Time Series" (with Ostap Okhrin and Alexander Ristig), in: "*Copulae in Mathematical and Quantitative Finance*", Lecture Notes in Statistics – Proceedings, P. Jaworski, F. Durante, W. K. Härdle (eds.), Springer, 2013.

"Limit Order Flow, Market Impact and Optimal Order Sizes: Evidence from NASDAQ TotalView-ITCH Data" (with Ruihong Huang), in: "*Market Microstructure: Confronting Many Viewpoints – Conference Proceedings*", F. Abergel, J.-P. Bouchaud, T. Foucault, C. Lehal, M. Rosenbaum (eds.), Wiley, 2012.

"Modelling Financial High Frequency Data Using Point Processes" (with Luc Bauwens), in: "*Handbook of Financial Time Series*", T. G. Andersen, R. A. Davis, J.-P. Kreiss and T. Mikosch (eds.), Springer, 2009.

"Stochastic Volatility Estimation Using Markov Chain Simulation" (with Yangguoyi Ou), in: "*Applied Quantitative Finance*", 2nd ed., W. K. Härdle, N. Hautsch and L. Overbeck (eds.), Springer, Berlin, 2008.

"High-Frequency Volatility and Liquidity", in: "*Applied Quantitative Finance*" (with Vahidin Jeleskovic), 2nd ed., W. K. Härdle, N. Hautsch and L. Overbeck (eds.), Springer, Berlin, 2008.

"Measuring and Modeling Risk Using High-Frequency Data" (with Wolfgang K. Härdle and Uta Pigorsch), in: "*Applied Quantitative Finance*", 2nd ed., W. Härdle, N. Hautsch and L. Overbeck (eds.), Springer, Berlin, 2008.

Articles in Journals

"Multivariate inference for dynamic systemic risk measures" (with Yuan Chen, Jérémy Leymarie and Melanie Schienle), *Journal of Econometrics*, 258, 106322, 2026.

"Jump Detection in High-Frequency Order Prices" (with Markus Bibinger and Alexander Ristig), *Journal of Econometrics*, 253, 106133, 2026.

"Consistent Estimation of the High-Dimensional Efficient Frontier" (with Taras Bodnar, Yarema Okhrin and Nestor Parolya), *European Journal of Finance*, 32, 482-509.

"Building trust takes time: Limits to arbitrage in markets with stochastic settlement latency" (with Christoph Scheuch und Stefan Voigt), *Review of Finance*, 28 (4), 1345-1381, 2024

"Non-Standard Errors", (with 342 co-authors from 34 countries and 207 institutions), *Journal of Finance,* 79 (3), 2339-2390, 2024

Corrigendum to "Local mispricing and microstructural noise: A parametric perspective" [J. Econometrics 230 (2022), 510-534] (with Torben G. Andersen, Ilya Archakov and Gökhan Cebiroglu), *Journal of Econometrics*, 232, 598-603, 2023

"Maximum-Likelihood Estimation Using the Zig-Zag Algorithm" (with Ostap Okhrin and Alexander Ristig), *Journal of Financial Econometrics*, 21 (4), 1346-1375, 2023

“Local mispricing and microstructural noise: A parametric perspective" (with Torben G. Andersen, Ilya Archakov and Gökhan Cebiroglu), *Journal of Econometrics*, 230 (2), 510-534, 2022

“A Descriptive Study of High-Frequency Trade and Quote Option Data” (with Torben G. Andersen, Ilya Archakov, Leon Grund, Yifan Li, Sergey Nasekin, Ingmar Nolte, Manh Cuong Pham, Stephen Taylor and Viktor Todorov), *Journal of Financial Econometrics*, 19 (1), 128-177, 2021

“Counterparty Credit Limits: The Impact of a Risk-Mitigation Measure on Everyday Trading" (with Martin D. Gould, Sam D. Howison and Mason A. Porter), *Applied Mathematical Finance*, 27 (6), 520-548, 2020

“Multivariate Dynamic Intensity Peaks-Over-Threshold Models” (with Rodrigo Herrera Leiva), *Journal of Applied Econometrics*, 35, 248-272, 2020.

“Order Exposure and Liquidity Coordination: Does Hidden Liquidity Harm Price Efficiency?” (with Gökhan Cebiroglu and Ulrich Horst), *Market Microstructure and Liquidity*, 5, 2050002 (52 pages), 2019.

“Large-Scale Portfolio Allocation Under Transaction Costs and Model Uncertainty" (with Stefan Voigt), *Journal of Econometrics*, 212, 221-240, 2019.

“Estimating the Spot Covariation of Asset Prices – Statistical Theory and Empirical Evidence” (with Markus Bibinger, Peter Malec and Markus Reiss), *Journal of Business & Economic Statistics,* 37, 419-435, 2019.

"How Effective Are Trading Pauses?" (with Akos Horvath), *Journal of Financial Economics*, 131, 378-403, 2019.

“Dynamic Conditional Correlation Multiplicative Error Processes” (with Taras Bodnar), *Journal of Empirical Finance*, 36, 41-67, 2016.

“Systemic Risk Spillovers in the European Banking and Sovereign Network” (with Frank Betz, Tuomas Peltonen and Melanie Schienle), *Journal of Financial Stability*, 25, 206-224, 2016.

“Local Adaptive Multiplicative Error Models for High-Frequency Forecasts“ (with Wolfgang K. Härdle and Andrija Mihoci), *Journal of Applied Econometrics*, 30 (4), 529-550, 2015

“Financial Network Systemic Risk Contributions” (with Julia Schaumburg and Melanie Schienle), *Review of Finance*, 19 (2), 685-738, 2015.

“Do High-Frequency Data Improve High-Dimensional Portfolio Allocation?" (with Lada M. Kyj and Peter Malec), *Journal of Applied Econometrics*, 30 (2), 263-290, 2015.

"Estimating the quadratic covariation matrix from noisy observations: local method of moments and efficiency" (with Markus Bibinger, Peter Malec and Markus Reiß), *Annals of Statistics*, 42 (4), 1312-1346, 2014.

"Forecasting Systemic Impact in Financial Networks" (with Julia Schaumburg and Melanie Schienle), *International Journal of Forecasting*, 30 (3), 781-794, 2014.

"Capturing the Zero: A New Class of Zero-Augmented Distributions and Multiplicative Error Processes" (with Peter Malec and Melanie Schienle), *Journal of Financial Econometrics*, 12 (1), 89-121, 2014.

“Predicting Bid-Ask Spreads Using Long Memory Autoregressive Conditional Poisson Models” (with Axel Groß-Klußmann), *Journal of Forecasting,* 32, 724-742, 2013.

“Pre-Averaging Based Estimation of Quadratic Variation in the Presence of Noise and Jumps: Theory, Implementation, and Empirical Evidence” (with Mark Podoskij), *Journal of Business and Economic Statistics,* 31, 165-183, 2013.

“Analyzing Interest Rate Risk: Stochastic Volatility in the Term Structure of Government Bond Yields” (with Yangguoyi Ou), *Journal of Banking and Finance*, 36, 2988-3007, 2012.

"Modelling and Forecasting Liquidity Supply Using Semiparametric Factor Dynamics" (with Wolfgang K. Härdle and Andrija Mihoci), *Journal of Empirical Finance*, 19, 610-625, 2012.

"A blocking and regularization approach to high dimensional realized covariance estimation" (with Lada M. Kyj and Roel Oomen), *Journal of Applied Econometrics*, 27, 625-645, 2012.

"Bayesian Inference in a Stochastic Volatility Nelson-Siegel Model" (with Fuyu Yang), *Computational Statistics and Data Analysis*", 56, 3774-3792, 2012.

"The Market Impact of a Limit Order" (with Ruihong Huang), *Journal of Economic Dynamics and Control*, 36, 501-522, 2012.

"Price Adjustment to News with Uncertain Precision" (with Dieter Hess and Christoph Müller), *Journal of International Money and Finance*, 31, 337-355, 2012.

"The Impact of Macroeconomic News on Quote Adjustments, Noise, and Informational Volatility" (with Dieter Hess and David Veredas), *Journal of Banking and Finance*, 35, 2733-2746, 2011.

"When Machines Read the News: Using Automated Text Analytics to Quantify High Frequency News-Implied Market Reactions" (with Axel Groß-Klußmann), *Journal of Empirical Finance,* 18, 321-340, 2011.

"Capturing Common Components in High-Frequency Financial Time Series: A Multivariate Stochastic Multiplicative Error Model", *Journal of Economic Dynamics and Control*, 32, 3978-4009, 2008.

"Modelling the Buy and Sell Intensity in a Limit Order Book Market" (with Anthony D. Hall), *Journal of Financial Markets*, 10 (3), 249-286, 2007.

"A Dynamic Semiparametric Proportional Hazard Model" (with Frank Gerhard), *Studies in Nonlinear Dynamics & Econometrics*, 11(2), Article 1, http://www.bepress.com/snde/vol11/iss2/art1.

"Bayesian Learning in Financial Markets – Testing for the Relevance of Information Precision in Price Discovery" (with Dieter Hess), *Journal of Financial and Quantitative Analysis*, 42(1), 189-208, 2007.

"Stochastic Conditional Intensity Processes" (with Luc Bauwens), *Journal of Financial Econometrics,* 4, 450-493, 2006.

"Order Aggressiveness and Order Book Dynamics" (with Anthony D. Hall), *Empirical Economics*, 30, 973-1005, 2006.

"Assessing the Risk of Liquidity Suppliers on the Basis of Excess Demand Intensities", *Journal of Financial Econometrics*, 1(2), 189-215, 2003.

"Optimal Hedging of the Currency Exchange Risk Exposure of Dynamically Balanced Strategic Asset Allocations" (with Joachim Inkmann), *Journal of Asset Management,* 4(3), 173-198, 2003.

"Estimating the Neighborhood Influence on Decision Makers: Theory and an Application on the Analysis of Innovation Decisions" (with Stefan Klotz)*, Journal of Economic Behavior and Organization,* 52, 97-113, 2003.

"Volatility Estimation on the Basis of Price-Intensities" (with Frank Gerhard), *Journal of Empirical Finance,* 9, 57-89, 2002.

"The Processing of non-anticipated Information in Financial Markets: Analyzing the Impact of Surprises in the Employment Report" (with Dieter Hess)*, Review of Finance*, 6, 133-161, 2002.

"Econometric Analysis of Financial Transaction Data: Pitfalls and Opportunities" (with Winfried Pohlmeier), *Journal of the German Statistical Association (Allgemeines Statistisches Archiv)*, 86, 5-30, 2002.

Working Papers

"The DeFi Dilemma" (with Aron Bodisz and Stefan Voigt)

"Market Responses to a VIX Impulse (with Albert J. Menkveld and Stefan Voigt)

"HARNet: A Convolutional Neural Network for Realized Volatility Forecasting (with Rafael Reisenhofer and Xandro Bayer)

"Predicting the Rate of Perceived Exertion in Rowing: Enhancing Training Monitoring and Fatigue Detection" (with Judith Staudner, Philipp Petersen and Torsten Möller)

"Development and Validation of a Novel Resistance Training Load Calculator" (with Alexander Renner, Robert Csapo, Jürgen Scharhag and Gernot Kriegshäuser)

"Cardinality-Constrained Optimization for Large-Scale Portfolios" (with Immanuel M. Bomze, Yuan Chen and Bo Peng)

Invited Short Courses

University of Klagenfurt, "High-Frequency Econometrics", 3rd Summer School on Modern Topics in Time Series Analysis, September 2022

National University Singapore, "High-Frequency Econometrics", August 2019

Hanken School of Economics, "Econometrics of High-Frequency Data", November 2016

DIW, Berlin, "High-Frequency Econometrics", July 2015

Landesbank Berlin, "High-Frequency Econometrics, January 2013

Southwestern University of Finance and Economics, Chengdu, China, "Recent Developments in Measuring Asset Return Volatility and Covariances", October 2012

University of Cologne, "Financial Econometrics", October 2007

University of Cologne, "Applied Econometrics, February 2006

University of Augsburg, Elite-Netzwerk Bayern, "Financial Econometrics, January 2006

Invited Plenary and Keynote Talks

Volatility and Liquidity Workshop, University of Pavia, 23.01. 2026: "Multivariate Inference for Dynamic Systemic Risk Measures"

International Conference on Fintech and Financial Data Science, University College Dublin, 4.9. 2019: "Limits to Arbitrage in Markets with Stochastic Latency"

Conference on "Frontiers in High-Frequency Financial Econometrics", Pisa, 29.9. 2018

44th Economics Conference, Österreichische Nationalbank, Vienna, 29.05. 2017: "High-Frequency Trading: Costs and Benefits

Jan Mossin Memorial Symposium on Financial Markets, NHH - Norwegian School of Economics, Bergen, June 2016

"3rd Symposium on Financial Engineering and ERM", Hitotsubashi University, Tokyo, March 2015

"Conference on Time Series and Financial Econometrics", China Association of Econometrics, Southwestern University of Finance and Economics, Chengdu, China, October 2012

"Frontiers of Finance Conference", 2012, Warwick Business School, UK, September 2012

European Central Bank High-Level Conference "Financial Stability: Methodological advances and policy issues", Frankfurt, Germany, June 2012

Conference "Asset and Risk Management in the Aftermath of the Financial Crisis", HEC Lausanne, Switzerland, January 2011

Conference "Market Microstructure – Confronting Many Viewpoints", Paris, France, December 2010

3rd Annual Conference of Society for Financial Econometrics (SoFiE), University of Melbourne, Australia, June 2010

FERC Conference, Warwick Business School, UK, September 2009

Invited Talks

Volatility and Liquidity Workshop, University of Pavia, January 2026

University of Zurich, May 2024

Virtual Time Series Seminar; Discussion, April 2024

Conference on "Robust Econometric Methods in Financial Econometrics", Copenhagen, September 2023

Midwest Finance Association (online conference); Discussion, March 2021

The Thalesians (Online) Seminar Series, May 2020

Stockholm Business School, Stockholm, April 2020 (presentation through Webinar)

CFM-Imperial Workshop on "Market Microstructure", London, December 2019

European Central Bank, Frankfurt, October 2019

4th International Workshop in Financial Econometrics, Maceio, Brazil, October 2019

Vienna Congress on Mathematical Finance, September 2019

"Workshop on Asset Pricing and Risk Management", National University of Singapore, August 2019

University of Marburg, May 2019

Conference on "Market Microstructure and High Frequency Data", Stevanovich Center, University of Chicago, April 2019

CUNEF, Madrid, November 2018

University of Graz, November 2018

Erasmus University Rotterdam, May 2018

"International Workshop on New Frontiers in Financial Markets", CUNEF, Madrid, March 2018

University of Oxford, February 2018

University of Cologne, December 2017

Royal Holloway College, University of London, December 2017

"Financial Econometrics Conference", Heidelberg University, September 2017

Conference on "Stochastic Dynamical Models in Mathematical Finance, Econometrics, and Actuarial Sciences", Lausanne, June 2017

Conference on "Big Data in Predictive Dynamic Econometric Modeling", University of Pennsylvania, Philadelphia, May 2017

Vienna University of Economics and Business, May 2017

Technical University of Dresden, January 2017

University of Aarhus, November 2016

Universita Pompeu Fabra, Barcelona, September 2016

Humboldt-Universität zu Berlin, September 2016

Commodity Futures Trading Commission, Washington, September 2016

Conference on "New Developments in Measuring and Forecasting Financial Volatility", Durham, September 2016

Duke University, September 2016

Bank of Italy, Rome, September 2016

Symposium on Financial Engineering and Risk Management (FERM), Guangzhou, June 2016

Karlsruhe Institute of Technology, April 2016

Lancaster Business School, November 2015

Conference on “Econometrics of High-Dimensional Risk Networks”, Stevanovich Center, University of Chicago, October 2015

2nd International Workshop in Financial Econometrics, Salvador, Brazil, October 2015

Workshop “The Mathematics and Statistics of Quantitative Risk Management”, Mathematisches Forschungsinstitut Oberwolfach, September 2015

Vienna Graduate School of Finance, Vienna University of Economics and Business, April 2015

Oesterreichische Nationalbank, Vienna, April 2015

Tinbergen Institute, Amsterdam, March 2015

CREST, Paris, February 2015

University of Regensburg, January 2015

Conference “Market Microstructure: Confronting Many Viewpoints”, Paris, December 2014

Empirical Market Microstructure Conference, University of Cambridge, November 2014

Vienna University of Economics and Business, October 2014

Financial Statistics Conference, Stevanovich Center, University of Chicago, September 2014

HEC Lausanne, September 2014

Leibniz University Hannover, June 2014

Workshop "Measuring and Modeling Financial Risk with High Frequency Data", European University Institute, Florence, June 2014

IESEG School of Management, Paris, May 2014

University of St. Gallen, March 2014

Institute for Advanced Studies, Vienna, January 2014

Conference "Statistics for Stochastic Processes and Analysis of High Frequency Data", University Pierre and Marie Curie, Paris, December, 2013

University of Pennsylvania, Philadelphia, September 2013

Workshop "Measuring and Modeling Financial Risk with High Frequency Data", European University Institute, Florence, June 2013

Financial Econometrics Conference, Toulouse School of Economics, May 2013

Landesbank Berlin, January 2013

Kolloquium "Statistische Methoden in der empirischen Forschung", Berlin, January 2013

Oxford Man Institute, University of Oxford, October 2012

9th International Institute of Forecasters' Workshop, Federal Reserve Bank of San Francisco, September 2012

Fifth Erasmus Liquidity Conference, Erasmus University Rotterdam, July 2012 (Discussion)

Financial Econometrics Conference, Toulouse School of Economics, May 2012

Center for Research in Econometric Analysis of Time Series (CREATES), University of Aarhus, November 2011

Cass Business School, October 2011

“Conference on Macro and Financial Economics: Theory and Applications”, Brunel University, May 2011

Nonlinear and Financial Econometrics Conference, Toulouse School of Economics, May 2011 (Discussion)

Ecole Polytechnique Paris, March 2011

University of Manchester, March 2011

Center for Research in Econometric Analysis of Time Series (CREATES), University of Aarhus, November 2010

Symposium on High-Frequency Data, Dortmund, July 2010

University of Leicester, May 2010

Capital Fund Management, Paris, May 2010

Conference on "Volatility and Systemic Risk", Stern School of Business, New York University, April 2010

University of Melbourne, March 2010

Market Microstructure Conference, University of Technology, Sydney, March 2010

University of Tasmania, Hobart, March 2010

University of Technology, Sydney, March 2010

Singapore Management University, February 2010

Leibniz-Universität Hannover, December 2009

Erasmus University Rotterdam, November 2009

University of Würzburg, May 2009

Stevanovich Center – CREATES Conference on "Financial Econometrics and Statistics: Current Themes and New Directions", Skagen, June 2009

University of Valencia, May 2009

Freie Universität Berlin, January 2009

4th World Conference of the International Association for Statistical Computing (IASC), Yokohama, December 2008

University of Copenhagen, November 2008

Georg-August Universität Göttingen, November 2008

Deutsche Bundesbank, Frankfurt, August 2008

Tilburg University, June 2008

International Symposium on Business and Industrial Statistics, Prague, July 2008

XMU Economics & Finance Workshop, Xiamen University, April 2008

Annual Meeting German Econometric Council, Rauischholzhausen, February 2008

University of Zurich, February 2008

EURANDOM, Eindhoven, December 2007

Sal. Oppenheim, Frankfurt, July 2007

University of Mannheim, November 2007

Aarhus University, November 2007

Humboldt-Princeton Conference, Humboldt-Universität zu Berlin, October 2007

COMISEF Workshop "Quantitative Finance", Birkbeck College, London, October 2007

CCFEA Summer School, University of Essex, September 2007

SITE Workshop on "Economic Analysis of High-Frequency Data and the Impact of Economic News", Stanford University, June 2007

University of Bonn, June 2007

ESF Workshop “High-Frequency Econometrics and the Analysis of Foreign Exchange Markets”, University of Warwick, June 2006

ECARES, Université Libre de Bruxelles, Brussels, December 2005

Stockholm School of Economics, December 2005

Arne Ryde Workshop in Financial Economics, Lund University, November 2005

University of Technology, Sydney, October 2005

University of Melbourne, October 2005

Leeds University, May 2005

Workshop “High-Frequency Econometrics and Market Microstructure”, Warwick Business School, May 2005

University of Cologne, January 2005

University of Southern Denmark, Odense, December 2004

Copenhagen Business School, December 2004

University of Copenhagen, May 2004

Conference on “Econometric Forecasting and High-Frequency Data Analysis”, Singapore, May 2004

Centre for Economic and Business Research, Copenhagen, May 2004

University of Kiel, December 2003

University of Münster, December 2003

CREST, INSEE, Paris, October 2003

University of Rotterdam, March 2003

University of Sydney, April 2002

University of Technology, Sydney, April 2002

Center of Operations Research and Econometrics (CORE), Université Catholique, Louvain-la-Neuve, February 2002

Selected Conference Presentations

13th Annual Meeting of the Society for Financial Econometrics, San Diego, June 2021 (online conference)

11th Annual Meeting of the Society for Financial Econometrics, Lugano, June 2018

Annual Meeting German Economic Association, September 2017

10th Annual Meeting of the Society for Financial Econometrics, New York University, June 2017

9th Annual Meeting of the Society for Financial Econometrics, City University, Hong Kong, June 2016

Econometric Society European Meeting, Toulouse, August 2014

7th Annual Meeting of the Society for Financial Econometrics, Rotman School of Management, University of Toronto, June 2014

Tinbergen-SoFiE Conference "The price of liquidity - the liquidity of price", Tinbergen Institute, University of Amsterdam, March 2012

4th Annual Meeting of the Society for Financial Econometrics, University of Chicago, June 2011

SoFiE – CREATES Conference Measuring and Predicting Risk from Financial High-Frequency Data, University of Aarhus, October 2010

EC^2 Conference, Aarhus, December 2009

Econometric Society European Meeting, Barcelona, August 2009

Econometric Society European Meeting, Vienna, August 2006

International Conference on Finance, University of Copenhagen, September 2005

American Eastern Finance Association Meeting, Norfolk, May 2005

American Eastern Finance Association Meeting, Mystic, April 2004

Econometric Society European Meeting, Stockholm, August 2003

Conference on “New Frontiers in Financial Volatility Modelling”, Florence, May 2003

EC^2 Conference, Bologna, December 2002

Econometric Society European Meeting, Venice, August 2002

Econometric Society European Meeting, Lausanne, August 2001

International Conference on “Market Microstructure and High-Frequency Data in Finance”, Sandbjerg, August 2001

International Conference on “The Econometrics of Financial Markets”, Delphi, May 2001

8. World Congress of the Econometric Society, Seattle, August 2000

3. Conference of the Swiss Society for Financial Market Research (SGF), Zurich, April 2000

Econometric Society European Meeting, Santiago de Compostela, September 1999

Symposium on Microstructure and High Frequency Data, Paris, December 1998